Maximum likelihood estimation in applications

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Abstract

The aim of the presentation is the analysis of the experiment where some characteristics are observed in the time points and others do not change in the time. The relations between these two types of features is interested. We assume the dispersion matrix as the block matrix in two cases: without the structure and with Kronecker product structure. We determine the maximum likelihood estimators. The results of two cases are compared and illustrated by the example.

Keywords

Dispersion matrix, Kronecker product, Maximum likelihood estimation.

References

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